1. Find the recurrence relation for the number of ways to climb n stairs if the person climbing the stairs can take one stair or two stairs at a time.

b) What are the initial conditions

c) How many ways can this person climb a flight of 8 stairs

Solution:

 $a_n \!\!= a_{n\text{-}1} + a_{n\text{-}2}$  for  $n \!\!> \!\!= \!\!2$  ;  $a_0 = a_1 \!\!= \!\!1$  ; 34

2. Two persons A and B gamble dollars on the toss of a fair coin. A has \$70 and B has \$30. In each play either A wins \$1 from B or loss \$1 to B. The game is played without stop until one wins all the money of the other or goes forever. Find the probabilities of the following three possibilities (using recurrence relation formulation):

(a) A wins all the money of B.

(b) A loss all his money to B.

(c) The game continues forever.

## Solution:

Either A or B can keep track of the game simply by counting their own money. Their position n (number of dollars) can be one of the numbers 0, 1, 2, . . . , 100. Let  $p_n$  = probability that A reaches 100 at position n. After one toss, A enters into either position n + 1 or position n - 1. The new probability that A reaches 100 is either  $p_{n+1}$  or  $p_{n-1}$ . Since the probability of A moving to position n + 1 or n - 1 from n is 1/2 . We obtain the recurrence relation  $p_n = 0.5 p_{n+1} + 0.5 p_{n-1}$  $p_0 = 0$  $p_{100} = 1$ 

i.e.,  $p_{n+1} - p_n = p_n - p_{n-1}$ . Then  $p_{n+1} - p_n = p_n - p_{n-1} = \cdots = p_1 - p_0$ . Since  $p_0 = 0$ , we have  $p_n = p_{n-1} + p_1$ . Applying the recurrence relation again and again, we obtain  $p_n = p_0 + np_1$ . Applying the conditions  $p_0 = 0$  and  $p_{100} = 1$ , we have  $p_n = n/100$ .

3. A vending machine dispensing books of stamps accepts only dollar coins, \$1 bills and \$5 bills.

a) Find the recurrence relation for the number of ways to deposit n dollars, where the order in which the coins and bills are deposited matters.

b) Find initial conditions

c) How many ways are there to deposit \$10?

Solution:

a)  $a_n = 2a_{n-1} + a_{n-5}$  for  $n \ge 5$ b)  $a_0 = 1$ ,  $a_1 = 2$ ,  $a_2 = 2$ ,  $a_3 = 8$ ,  $a_4 = 16$ 

c) 1217

4. Find the number of ways of arranging the numbers 1, 2, ..., 2004 in a row such that except for the leftmost number, each number differs from some number on its left by 1 [using recurrence relation]

Solution:

Let an denote the answer to the problem when 2004 is replaced by n. We first compute an for small n as follows:

n	Possible arrangement(s)	$\mathbf{a}_{n}$
1	1	1
2	12, 21	2
3	123, 213, 231, 321	4
4	1234, 2134, 2314, 2341, 3214, 3241, 3421, 4321	8

From the above table, we could guess that  $a_n = 2^{n-1}$  and hence the answer to the problem is  $2^{2003}$ .

(Of course to 'play safe' you may want to try one or two more cases.) With  $a_1 = 1$ , to prove this rigorously all we need to do is to establish the recurrence relation  $a_n = 2a_{n-1}$ 

We observe that the rightmost number in a valid arrangement of n numbers must be 1 or n. Once this fact is established, the rest would follow easily. We proceed as follows.

If the rightmost term is n, then it remains to arrange the numbers 1, 2, ..., n - 1 subject to the conditions. This can be done in  $a_{n-1}$  ways. Similarly, if the rightmost term is 1, we have  $a_{n-1}$  arrangements. As a result, we have an =  $2a_n - 1$ , and so the

answer to the problem is  $a_{2004} = 2^{2003}$ .

5. Find an explicit formula for the sequence given by the recurrence relation :

 $\begin{aligned} x_n &= 15x_{n-2} - 10x_{n-3} - 60x_{n-4} + 72x_{n-5} \\ \text{where } x_0 &= 1, \, x_1 = 6, \, x_2 = 9, \, x_3 = -110, \, x_4 = -45 \end{aligned}$ 

Solution:

The characteristic equation  $r^{5} = 15r^{3} - 10r^{2} - 60r + 72$ can be simplified as  $(r - 2)^{3}(r + 3)^{2} = 0$ . There are roots  $r_{1} = 2$  with multiplicity 3 and  $r_{2} = -3$  with multiplicity 2. The general solution is given by  $x_{n} = c_{1}2^{n} + c_{2}n2^{n} + c_{3}n^{2}2^{n} + c_{4}(-3)^{n} + c_{5}n(-3)^{n}$ . The initial condition means that  $c_{1}+c_{4}=1$   $2c_{1}+2c_{2}+2c_{3}-3c_{4}-3c_{5}=1$   $4c_{1}+8c_{2}+16c_{3}+16c_{4}+9c_{5}=1$  $8c_{1}+24c_{2}+72c_{3}-27c_{4}-81c_{5}=1$ 

 $16c_1 + 64c_2 + 256c_3 + 81c_4 + 324c_5 = 1$ 

Solving the linear system of equations, we have

 $c_1 = 2, c_2 = 3, c_3 = -2, c_4 = -1, c_5 = 1.$ 

6. Solve the recurrence relations  $a_{n+2} = 4a_{n+1} - 3a_n + 3^n$  subject to the initial conditions  $a_1 = 1$  and  $a_2 = 3$ .

Solution: We first solve the homogeneous part  $a_{n+2} = 4a_{n+1} - 3a_n$ . the general solution is  $a_n = A \cdot 3^n + B$ 

for some constants A and B. Now we want to find a particular solution to the original

(non-homogenous) recurrence relation. Since the non-homogenous part is  $3^n$ , naturally we would try  $a_n = k \cdot 3^n$  for some constant k. However, since  $a_n = k \cdot 3^n$  is a solution to the homogeneous part, we will not be able to find k. Therefore we consider  $a_n = kn \cdot 3^n$  instead.

Putting into the recurrence relation, we have

$$\begin{split} k & (n+2) \cdot 3^{n+2} = 4k \; (n+1)3^{n+1} - 3kn \cdot 3^n + 3^n \\ (9kn+18k\;)3^n &= 9kn + (12k+1)3^n \\ k &= 6 \\ \\ Therefore, we have \\ a_n &= A \cdot 3^n + B + 6n \cdot 3^n \; . \end{split}$$

Using the initial conditions, we obtain A = - 44/3 and B = 27 , so  $a_n$  = 27 + (18n - 44) \cdot 3^{n-1}